

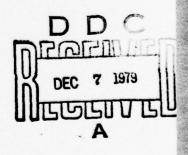
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A CLASS OF COMMUTATIVE MARKOV MATRICES

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A CLASS OF COMMUTATIVE MARKOV MATRICES

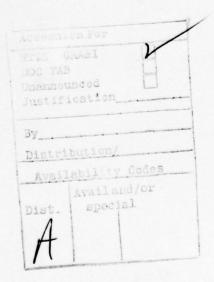
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ABSTRACT

We examine a class of Markov matrices which arise in a simple model of a defense system. And GEEN EXAMINED. The model illustrates a Markov chain which is not time-homogeneous but is still amenable to analytic treatment. The matrices are shown to be commutative and the class is shown to be closed under matrix multiplication. The matrices are also shown to be diagonalizable and the eigenvectors have a simple form, namely composed of elements of Pascal's triangle. A description of the defense system model is given and the implications of the mathematical results for this model are discussed.

INTRODUCTION

A defense system model, described later, leads to the formulation of a class of matrices with parameters $\,n\,$ and $\,p$, and with elements $\,A_{i\,j}$, where

$$A_{ij} = \begin{cases} 0 & \text{if } i < j \\ {\binom{i}{j}} p^{i-j} q^{j} & \text{if } i \ge j \end{cases}$$

for given p and q with $0 \le p \le 1$ and 1 = p+q. When $i \ge j$, A_{ij} represents the probability of j failures in i Bernoulli trials, given q, the probability of a failure in a single trial. For simplicity, this class of matrices will be referred to as type α .

For type α matrices, we establish a proof of multiplicative commutativity by the diagonalization process via eigenvalues and eigenvectors. In doing so, we discover the intriguing result that the complete set of linearly independent eigenvectors forms a lower triangular matrix whose rows are those of Pascal's triangle. The eigenvectors are independent of p and q. Also, we show that the class of matrices of type α is closed under matrix multiplication.

After the derivation of these mathematical results, the rest of the paper is devoted to the explanation of the role of type & matrices in the model, and to the interpretation of the mathematical results for this model.

MATHEMATICAL RESULTS

Theorem 1.

For any positive integer n , let A be an (n+1) by (n+1) matrix of type α , with $p\geq 0$, $q\geq 0$ and p+q=1. Then A is diagonalizable with A = SDS $^{-1}$, where D = Diag $\{1,\,q,\,\ldots\,,\,q^n\}$ and, independent of p and q, S is simply a lower triangular matrix whose rows coincide with those of Pascal's triangle (if presented in the form of a right triangle).

Proof.

Since 1, q, q^2 , ..., q^n , with, $0 \le q \le 1$, are the n+1 distinct eigenvalues of matrix A, A can be diagonalized to D = Diag $\{1, q, \ldots, q^n\}$

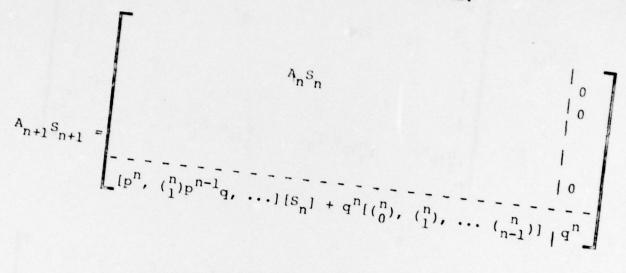
Mathematical induction on n will be used to prove AS=SD. From here on, appropriate subscripts will be used to indicate sizes of matrices under investigation; therefore:

and

When n=1, $A_2 = \begin{bmatrix} 1 & 0 \\ p & q \end{bmatrix}$ and $S_2 = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$.

It can be easily verified that $A_2S_2 = S_2D_2$.

Assuming $A_n S_n = S_n D_n$, we want to establish $A_{n+1} S_{n+1} = S_{n+1} D_{n+1}$. Matrix block multiplication yields:



and

$$S_{n+1}^{D}{}_{n+1} = S_{n}^{D}{}_{n} \qquad \begin{vmatrix} 0 \\ 0 \\ 0 \end{vmatrix}$$

$$C_{n+1}^{D}{}_{n+1} = C_{n+1}^{D}{}_{n} = C_{n+1$$

Since $A_n S_n = S_n D_n$, all that remains to show, after comparison of $A_{n+1} S_{n+1}$ with $S_{n+1} D_{n+1}$, is that:

$$\binom{n}{0}p^n$$
, $\binom{n}{1}p^{n-1}q$, ..., $\binom{n}{n-1}pq^{n-1}[s_n] + q^n[\binom{n}{0}, \binom{n}{1}, \ldots,$

$$\binom{n}{n-1}$$
 = $\{\binom{n}{0}, \binom{n}{1}q, \dots, \binom{n}{n-1}q^{n-1}\}$ (1)

To establish the equality, we first expand a typical, say (r+1)st, term of the R.H.S. of equation 1:

 $q^{r}(_{r}^{n})$, where r = 0, 1, 2, ..., n-1,

 $q^{r}({n \choose r}) = q^{r}({n \choose r})(p+q)^{n-r}$ since p+q = 1. Expanding $(p+q)^{n-r}$:

$$= q^{r} \binom{n}{r} [\binom{n-r}{0}p^{n-r}q^{0} + \binom{n-r}{1}p^{n-r-1}q^{1} + \dots \binom{n-r}{n-r-1}p^{1}q^{n-r-1} + \binom{n-r}{n-r}p^{0}q^{n-r}]$$

$$= q^{r} [\binom{n}{r} \binom{n-r}{0} p^{n-r} q^{0} + \binom{n}{r} \binom{n-r}{1} p^{n-r-1} q^{1} + \cdots \binom{n}{r} \binom{n-r}{n-r} p^{0} q^{n-r}$$

$$= q^{r} [\binom{n}{r} \binom{r}{r} p^{n-r} q^{0} + \binom{n}{r+1} \binom{r+1}{r} p^{n-r-1} q^{1} + \cdots \binom{n}{n} \binom{n}{r} p^{0} q^{n-r}],$$

since $\binom{n}{r}\binom{n-r}{k} = \binom{n}{r+k}\binom{r+k}{r}$, for k < n-r

Thus, $q^{r}(\frac{n}{r})$ has the following expansion:

$$q^{r}\binom{n}{r} = \binom{n}{r}\binom{r}{r}p^{n-r}q^{r} + \binom{n}{r+1}\binom{r+1}{r}p^{n-r-1}q^{r+1} + \cdots + \binom{n}{n}\binom{n}{r}p^{0}q^{n}$$

The formation of the L.H.S. of equation 1 indicates that its $(r+1)\underline{st}$ term is the sum of $q^n(\frac{n}{r})$ and a dot product. While $q^n(\frac{n}{r})$ is simply the $(r+1)\underline{st}$ element in $q^n(\frac{n}{0})$, $(\frac{n}{1})$,..., $(\frac{n}{n-1})$], the dot product is that of the first n elements of the $(n+1)\underline{st}$ row in A_{n+1} and the $(r+1)\underline{st}$ column in S_n , this column being equal to $(r+1)\underline{st}$ column in S_n , this column being equal to $(r+1)\underline{st}$ column is equal to $(r+1)\underline{st}$. After expansion, the dot product is equal to $(r+1)\underline{st}$. After expansion, $(r+1)\underline{st}$ pn-r+1qr+1 + ... + $(r+1)\underline{st}$ pn-r+1qr+1 + ... + $(r+1)\underline{st}$ pn-r+1qr+1 + ... + $(r+1)\underline{st}$ term of the earlier expansion for the $(r+1)\underline{st}$ term of the R.H.S. of equation 1. The equality $A_{n+1}S_{n+1} = S_{n+1}D_{n+1}$ is now established, and this completes the proof.

Theorem 2. Multiplicative commutativity holds for square matrices of type α .

<u>Proof.</u> Let A and B be two (n+1) x (n+1) matrices of type α . Then, by Theorem 1, A and B can be diagonalized with A = SDS⁻¹ and B = SD'S⁻¹ where D and D' are diagonal matrices and S is the lower triangular matrix described in Theorem 1. The commutativity of A and B now is evident, since:

$$AB = SDS^{-1}SD'S^{-1} = SDD'S^{-1} = SD'DS^{-1} = BA$$
.

We comment that the matrices S , with i, jth element equal to $\binom{i}{j}$, are seen in combinatoric settings, e.g., reference I, page 45. Reference I also proves that the i, jth element of S⁻¹ is given by $(-1)^{i+j}\binom{i}{j}$, so that S^{-1} is obtained directly from S by inserting "-" at appropriate locations. Hence, the spectral decomposition of A_{n+1} can be written down almost by inspection, i.e.,

$$A_{n+1} = \underline{u}_1\underline{v}_1 + \underline{q}\underline{u}_2\underline{v}_2 + \dots + \underline{q}^n\underline{u}_{n+1}\underline{v}_{n+1}$$

where the column vector \underline{u}_k is the $k\underline{th}$ column of s_{n+1} and the row vector \underline{v}_k is the $k\underline{th}$ row of s_{n+1}^{-1} .

A direct verification of Theorem 2 is instructive. Suppose that the i, jth element of A is $\binom{i}{j}$ q_1^j p_1^{i-j} and the j, kth element of B is $\binom{j}{k}$ q_2^k p_2^{j-k} . Then the i, kth element of AB is given by

$$\sum_{j=0}^{n} {\binom{i}{j}} {\binom{j}{k}} q_1^{j} q_2^{k} p_1^{i-j} p_2^{j-k}$$

$$= (i \atop k) (q_1 q_2)^k \sum_j (i \atop j - k) (q_1 p_2)^{j - k} p_1^{i - j}$$

$$= {i \choose k} (q_1 q_2)^k (1 - q_1 q_2)^{i-k}$$

where we have used the identity $\binom{i}{j}$ $\binom{j}{k}$ = $\binom{i}{k}$ $\binom{i-k}{j-k}$ and recognized the binomial expansion of $(p_1 + q_1p_2)^{i-k}$. Clearly, the steps remain valid with q_1 and q_2 interchanged, and the commutativity of A and B follows.

Theorem 3 will be useful for providing computational simplification in our model.

MODEL DESCRIPTION

The foregoing class of matrices arise in the context of a defense system model in which a cluster of n missiles attempts to penetrate several lines of defense. The number of missiles surviving the first line of defense is Binomially distributed with parameters n, q_1 , i.e., there are i survivors with probability $\binom{n}{i}q_1^{-i}p_1^{n-1}$, i=0,1,...,n, and $q_1=1-p_1$. Suppose that n_1 missiles survive the first line of defense. We assume that the number of missiles surviving the second line of defense is Binomially

distributed with parameters n_1 , q_2 , and etc.^a

In short, we assume that the lines of defense are independent and produce attrition in accordance with a Binomial distribution - each line of defense having its own "success probability" p_k and associated $q_k = 1-p_k$.

It is convenient to regard the missiles' passage through a particular line of defense as a transition in a Markov chain (reference 2). For example, given n=2 and $p_1=0.6$, the matrix below is the transition matrix for penetration of the first line of defense.

		Out		
		0	1	2
	0	1	0	0]
In	1	.6	. 4	0
	2	.36	.48	.16

^aIt is a standard result in probability theory that if the the random variable X, given N, is distributed as Binomial with parameters N,p, and if N is distributed as Binomial with parameters N*,p*, then the unconditional distribution of X is Binomial with parameters N*, pp*. The proof is virtually identical with that of theorem 3. Hence we have a probabilistic proof that the number of survivors of the second line of defense is distributed as Binomial with parameters n, q_1q_2 , and an induction argument gives the general result for several lines of defense.

Thus, if 2 missiles enter this line of defense, the probability that 1 missile emerges is 0.48. We see that this matrix is just A₃ defined in the preceding section (with p = 0.6). In general the number of incoming missiles might be a discrete random variable having probability distribution T, whereupon the number of missiles surviving the line of defense is found by pre-multiplying the transition matrix by the row vector T. In our 3x3 example, if the probabilities of having 0,1,2 incoming missiles were 0,.5,.5, respectively, then the computation would be

$$\begin{bmatrix} 0 & .5 & .5 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ .6 & .4 & 0 \end{bmatrix} = (.48 .44 .08)$$

$$\begin{bmatrix} .36 & .48 & .16 \end{bmatrix}$$

penetrate the first line of defense would be .48, .44, .08, respectively. This resultant vector serves as the input to the second line of defense, and by successive such vector-matrix multiplications the probability of having 0,1, or 2 missiles penetrate all the defenses can be calculated. In particular, it follows that if

there are L levels of defense and the transition matrix for each level is the matrix $A_3(k)$, $k=1,2,\ldots,L$, then the distribution of the number of penetrators is given by

(0 .5 .5)
$$\prod_{k=1}^{L} A_3(k)$$

More generally, if there may be as many as n-l incoming missiles then the vector T will need to have n elements and the transition matrices will have to be of size n x n. The reader should verify that the transition matrices for this general case are precisely the matrices A_n defined in the previous section, with p = p_k as appropriate. Thus, we have a Markov chain in discrete time which is not time-homogeneous, i.e., the transition matrices are not identical, and for which - as we shall see - closed form results are available.

DISCUSSION AND CONCLUSIONS

A non-trivial question is "Does the ordering of the lines of defense make any difference?". Mathematically, this is the same as asking if the ordering of the $A_n(k)$ makes any difference in evaluating the

product $\text{MA}_n(k)$. It is well known that matrix multiplication is non-commutative in general, and since the $A_n(k)$ matrices will not usually be identical (unless the p_k 's are identical) it is not obvious mathematically that these matrices will commute. However, the results in the previous section show that the $A_n(k)$ matrices do commute and the ordering of the lines of defense makes no difference in this model.

The naive approach to evaluating the product Π $A_n(k)$ is to do it by brute force, performing the indicated matrix multiplications one at a time. A more sophisticated approach is to use theorem 1 and recognize that the product can be written as SDS $^{-1}$ where D is the diagonal matrix whose ith diagonal entry is $\Pi q_k^{\ i}$, requiring only two matrix multiplications. A still more sophisticated approach involves theorem 3, seeing that the product can be written down immediately using no matrix multiplications at all. This illustrates the practical utility of increased mathematical insight in analysis of our model.

Finally, we observe that our results for this model find application in a more general setting. For example, instead of missiles let the survivors be ships in a task force, and instead of levels of defense let the attrition occur because of a sequence of attacks on the task force. Intuitively, one feels that an optimal defense should be insensitive to the sequencing of attacks, even in elaborate models, so that there is some possibility of the kind of computational simplifications that we have seen in our simple model.

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